# METHOD, COMPUTER PROGRAM, AND SYSTEM FOR AUTOMATED REAL-TIME SIGNAL ANALYSIS FOR DETECTION, QUANTIFICATION, AND PREDICTION OF SIGNAL CHANGES


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A method and system for real-time signal analysis providing characterization of temporally-evolving densities and distributions (26) of signal features of arbitrary-type signals (22) in a moving time window by tracking output of order statistic filters (28) (also known as percentile, quantile, or rank-order filters). Given a raw input signal of arbitrary type, origin, or scale, the present invention enables automated quantification and detection of changes in the distribution of any set of quantifiable features of that signal as they occur in time. Furthermore, the present invention's ability to rapidly and accurately detect changes in certain features of an input signal can also enable prediction in cases where the detected changes associated with an increased likelihood of future signal changes.